

Erratum to: On moments of the integrated exponential Brownian motion

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Original article: Eur. Phys. J. Plus (2016) **131**: 245, DOI: 10.1140/epjp/i2016-16245-9

Received: 16 October 2016

Published online: 31 January 2017

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In many of the formulae presented in the original paper, “ μ ” and “ λ ” symbols appear as “ \ll ”. For instance, the definition of $\mu_{j,k} = \mu_j + \dots + \mu_k$ appears as $\mu_{j,k} = \ll_j + \dots + \ll_k$.

For instance, between eqs. (23) and (24), the proof should read

$$\begin{aligned} s_k &= \frac{e^{\mu_{k,k}}}{\mu_{k,k}} s_{k-1} - \frac{e^{\mu_{k,k-1}}}{\mu_{k,k} \mu_{k,k-1}} s_{k-2} + \frac{1}{\mu_{k,k} \mu_{k,k-1}} s_{k-2} (\lambda_1, \dots, \lambda_{k-3}, \mu_{k,k-2}) \\ &= \frac{e^{\mu_{k,k}}}{\mu_{k,k}} s_{k-1} - \frac{e^{\mu_{k,k-1}}}{\mu_{k,k} \mu_{k,k-1}} s_{k-2} + \frac{e^{\mu_{k,k-2}}}{\mu_{k,k} \mu_{k,k-1} \mu_{k,k-2}} s_{k-3} \\ &\quad - \frac{1}{\mu_{k,k} \mu_{k,k-1} \mu_{k,k-2}} s_{k-3} (\lambda_1, \dots, \lambda_{k-4}, \mu_{k,k-3}) \\ &= \dots \\ &= \sum_{j=1}^k (-1)^{k-j} \frac{e^{\mu_{k,j}}}{\mu_{k,j} \mu_{k,j+1} \dots \mu_{k,k}} s_{j-1} + (-1)^k \frac{1}{\mu_{k,1} \dots \mu_{k,k}} \end{aligned}$$

and eq. (24) should read:

$$s_k(\lambda_1, \dots, \lambda_k) = \sum_{j=1}^k (-1)^{k-j} \frac{e^{\lambda_j + \dots + \lambda_k}}{\prod_{i=j}^k (\lambda_i + \dots + \lambda_k)} s_{j-1}(\lambda_1, \dots, \lambda_{j-1}) + \frac{(-1)^k}{\prod_{i=1}^k (\lambda_i + \dots + \lambda_k)}. \quad (24)$$

The same applies for the rest of the paper. The preliminary version of the article without the wrong symbols can be found at <https://arxiv.org/abs/1509.05980>.

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